

Russian Probability: The Background

Prof. Dr. Oscar Sheynin (Berlin)

Nov. 10, 2010

The study of probability began with Buniakovsky (1846) who expounded it much simpler than Laplace did. Original work: Chebyshev; the Chebyshev inequality (deduced but not applied by Bienaym in 1853) and the central limit theorem, still not quite rigorously proved. He founded the St.-Petersburg school of probability (Markov, Liapunov), avoided philosophy, was a pathological conservative. Liapunov proved the CLT (as did Markov); in 1895, in spite of Klein (1871), denied Riemann's geometry contrasting it with Lobachevsky's discovery.

Markov opened up a new direction, but refused to go out of pure mathematics, denied Pearson and at end of life was behind European mathematics. In 1912 unsuccessfully asked to be excommunicated from the Orthodox church. Slutsky (1912) was the first to survey biometry. Soviet statistics suffered under official ideology, Pearson and even Chuprov became enemies.